

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**10/31/2012**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 13,039.55
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>13,039.55</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	181,975,050.63
Total fixed Income Securities	<u>181,975,050.63</u>

**Broad Domestic Equity**

SSgA Russell 3000	384,391,369.75
Total Broad Domestic Equity	<u>384,391,369.75</u>

**Global Equity Ex-U.S.**

SSgA MSCI EAFE Index Pool	149,104,157.98
Lazard International Equities	62,063,858.02
Total Global Equity Ex-U.S.	<u>211,168,016.00</u>

**Receivables and Payables**

Income Receivable	2.64
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<b>Total Assets</b>	<u><u>\$ 777,547,478.57</u></u>
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**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**10/31/2012**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 3,162.39	\$ 3,302.81
ST Liquidity ( <i>Internally Managed</i> )	-	
	<u>3,162.39</u>	<u>3,302.81</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	481,944.21	3,641,825.57
	<u>481,944.21</u>	<u>3,641,825.57</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(6,713,196.49)	16,018,948.37
	<u>(6,713,196.49)</u>	<u>16,018,948.37</u>
<b>Global Equity Ex-U.S.</b>		
SSgA MSCI EAFE Index Pool	1,227,968.71	10,863,273.72
Lazard International Equities	11,697.13	4,841,825.66
	<u>1,239,665.84</u>	<u>15,705,099.38</u>
<b>Total Investment Income (Loss)</b>	<b>(4,988,424.05)</b>	<b>35,369,176.13</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>782,543,259.93</b>	<b>751,780,451.96</b>
<b>Net Contribution (Withdrawal)</b>	<b>(7,357.31)</b>	<b>(9,602,149.52)</b>
<b>Total Assets</b>	<u><u>\$ 777,547,478.57</u></u>	<u><u>\$ 777,547,478.57</u></u>

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